Syllabus for STAT 533, Fall 2013

Instructor: Dennis Cox

Grading: ½ homework, 1/6 midterm, 1/3 final. Percentages [90,100] guaranteed A, [80,90) B, [70,80) C, but I may lower these ranges depending on the overall class performance.

Homework policy: You may discuss the homework freely but you must write it up yourself. Homework not handed in on the due date may be handed in by the next lecture for a 50% credit. No late homework accepted after that.

Text: *The Theory of Statistics* notes by the instructor.

Content: Chapters 3-7 of the text including point estimation (Bayes and minimax procedures), hypothesis testing (general approaches, Neyman Pearson Lemma, UMP tests, Bayesian approaches, LRT tests, Wald tests), set estimation (inverting tests, pivotal methods), limit theorems of probability, large sample evaluation of estimators, tests, and confidence sets.

Prerequisite: Stat 532.